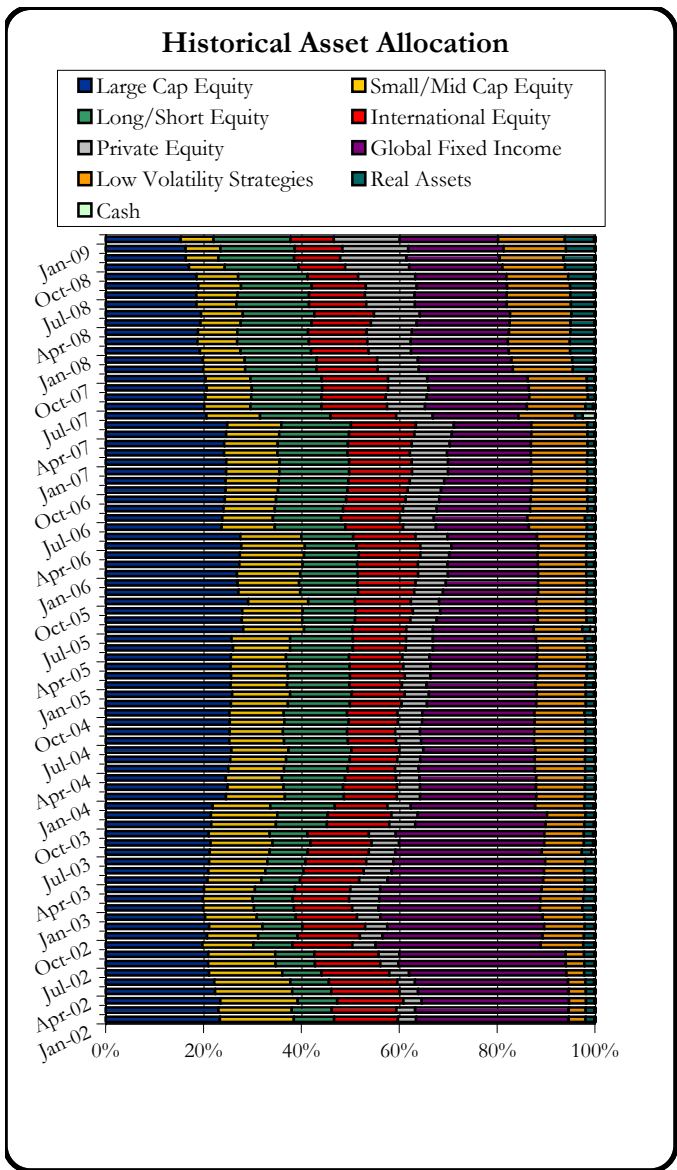
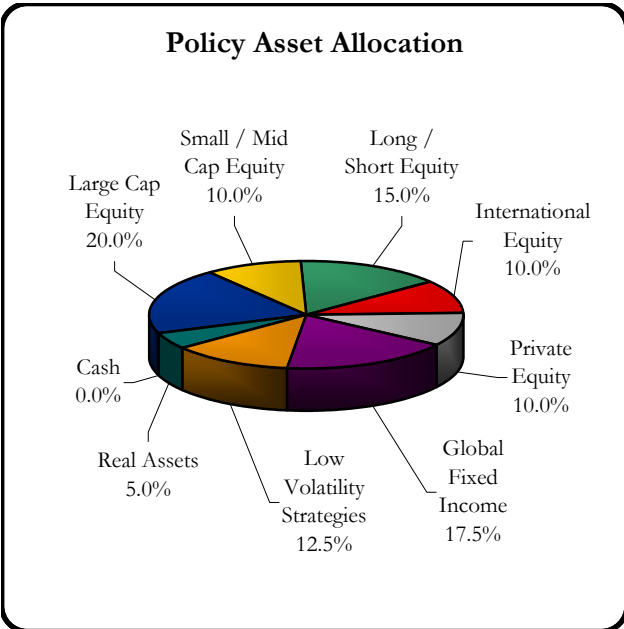
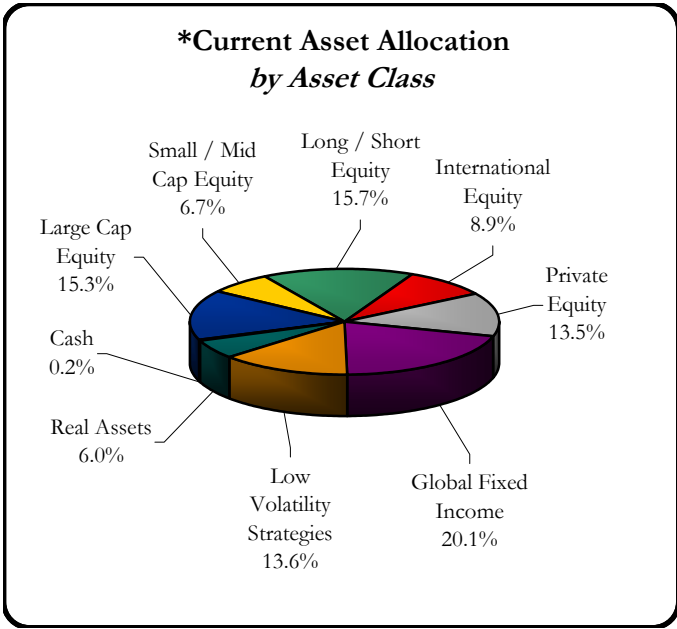


Oklahoma Police Pension & Retirement System
 Periods Ending January 31, 2009



| Asset Class Allocation | Market Values (000)'s | % Asset Class | % Total Fund | % Cash | Policy % | Over/Under Target |
|-------------------------------|-----------------------|---------------|--------------|-------------|--------------|-------------------|
| Large Cap Equity | \$206,956 | 25.5% | 15.3% | -- | 20.0% | (4.7%) |
| Small / Mid Cap Equity | \$90,673 | 11.2% | 6.7% | 0.5% | 10.0% | (3.3%) |
| Long / Short Equity | \$211,942 | 26.1% | 15.7% | -- | 15.0% | 0.7% |
| International Equity | \$119,966 | 14.8% | 8.9% | -- | 10.0% | (1.1%) |
| Private Equity | \$181,851 | 22.4% | 13.5% | -- | 10.0% | 3.5% |
| Total Equity Composite | \$811,388 | 100.0% | 60.1% | 0.1% | 65.0% | (4.9%) |
| Global Fixed Income | \$271,482 | 59.6% | 20.1% | 2.7% | 17.5% | 2.6% |
| Low Volatility Strategies | \$184,314 | 40.4% | 13.7% | -- | 12.5% | 1.2% |
| Fixed Income Composite | \$455,796 | 100.0% | 33.8% | 1.6% | 30.0% | 3.8% |
| Real Assets | \$80,499 | 100.0% | 6.0% | 0.1% | 5.0% | 1.0% |
| Cash | \$2,680 | 100.0% | 0.2% | 96.3% | 0.0% | 0.2% |
| Securities Lending Liability | (\$377) | | | | | |
| Total Fund | \$1,349,987 | | | | | |

*Excludes Securities Lending Liability

Oklahoma Police Pension & Retirement System
Periods Ending January 31, 2009

| | Market Values (000)'s | % of Asset Class | % of Total Fund | % Cash | Month | Qtr | June 30, FYTD | 1 Year | 3 Years | 5 Years | 10 Years |
|----------------------------------------------|--------------------------|---------------------|--------------------|-------------|-----------------|-----------------|------------------|-----------------|-----------------|----------------|----------------|
| Total Fund¹ | \$1,349,987 | | | 0.8% | (2.39)% | (3.92)% | (21.27)% | (22.31)% | (2.97)% | 1.95 % | 3.09 % |
| Total Fund Net of Fees | | | | | (2.41)% | (3.97)% | (21.38)% | (22.47)% | (3.16)% | 1.74 % | 2.82 % |
| <i>Policy Index²</i> | | | | | (5.79)% | (6.81)% | (24.89)% | (27.28)% | (6.44)% | (0.78)% | 1.00 % |
| Equity Managers | | | | | | | | | | | |
| <i>Large Core</i> | | | | | | | | | | | |
| Mellon Cap Passive (7/98)³ | \$206,956 | 25.5% | 15.3% | -- | (8.14)% | (13.72)% | (35.45)% | (39.03)% | (11.99)% | (3.97)% | (2.15)% |
| <i>Russell 1000</i> | | | | | (8.16)% | (13.74)% | (35.46)% | (39.04)% | (12.03)% | (4.05)% | (2.27)% |
| Large Cap Equity Total | \$206,956 | 25.5% | 15.3% | -- | | | | | | | |
| <i>Small / Mid Value</i> | | | | | | | | | | | |
| Boston Partners (6/97,4/99) | \$51,105 | 6.3% | 3.8% | 0.4% | (7.82)% | (9.06)% | (30.44)% | (34.10)% | (12.82)% | (1.75)% | 5.35 % |
| <i>Russell 2500 Value</i> | | | | | (11.67)% | (16.36)% | (34.44)% | (37.70)% | (14.35)% | (3.21)% | 4.72 % |
| <i>Small Growth</i> | | | | | | | | | | | |
| Martingale (9/05) | \$39,568 | 4.9% | 2.9% | 0.5% | (7.26)% | (14.78)% | (40.41)% | (41.53)% | (21.09)% | N/A | N/A |
| <i>Russell 2000 Growth</i> | | | | | (7.61)% | (14.39)% | (37.65)% | (37.48)% | (14.35)% | (4.86)% | (1.98)% |
| Small Cap Equity Total | \$90,673 | 11.2% | 6.7% | 0.5% | | | | | | | |
| <i>Long / Short Equity</i> | | | | | | | | | | | |
| Grosvenor (10/03) | \$142,155 | 17.5% | 10.5% | -- | 1.04 % | (0.76)% | (18.19)% | (18.14)% | (2.19)% | 2.15 % | N/A |
| Attalus Capital (6/06) | \$69,728 | 8.6% | 5.2% | -- | 1.63 % | 1.13 % | (15.46)% | (13.04)% | N/A | N/A | N/A |
| <i>60% S&P 500/40% MSCI ACWI</i> | | | | | (8.46)% | (13.00)% | (36.99)% | (39.98)% | (11.67)% | (3.19)% | (1.90)% |
| <i>HFRI Equity Hedge</i> | | | | | (0.29)% | (3.67)% | (23.69)% | (23.16)% | (4.30)% | 1.26 % | 6.49 % |
| Long/Short Total⁴ | \$211,942 | 26.1% | 15.7% | -- | | | | | | | |
| <i>International Equity</i> | | | | | | | | | | | |
| Artio Int'l (3/04) | \$56,856 | 7.0% | 4.2% | -- | (11.82)% | (11.34)% | (44.94)% | (45.43)% | (10.54)% | N/A | N/A |
| <i>MSCI ACWI ex US</i> | | | | | (8.81)% | (9.13)% | (44.61)% | (44.72)% | (11.42)% | 0.79 % | 1.34 % |
| Mondrian Int'l Value (4/04) | \$63,110 | 7.8% | 4.7% | -- | (10.13)% | (9.87)% | (36.20)% | (38.77)% | (7.90)% | N/A | N/A |
| <i>MSCI EAFE</i> | | | | | (9.80)% | (9.50)% | (42.56)% | (43.42)% | (11.84)% | (0.26)% | 0.16 % |
| International Equity Total | \$119,966 | 14.8% | 8.9% | -- | | | | | | | |
| Private Equity | \$181,851 | 22.4% | 13.5% | -- | (3.05)% | (5.79)% | (5.90)% | (6.54)% | 10.09 % | 12.59 % | N/A |
| Total Equity Composite⁴ | \$811,388 | 100.0% | 60.1% | 0.1% | (5.11)% | (8.01)% | (27.29)% | (29.09)% | (6.47)% | 0.58 % | 0.51 % |
| <i>Blend: 85% R3000/15% MSCI EAFE</i> | | | | | (8.60)% | (13.33)% | (36.52)% | (39.52)% | (12.13)% | (3.45)% | (1.63)% |

¹ Total Fund includes \$58,882 for illiquid securities in terminated account with Focus Capital Management and \$581,071 in remaining investment in Prudential Timber.

² The Policy Index is comprised of the following indices: 55% Russell 3000, 35% Barclays Capital Universal, and 10% MSCI EAFE as of June 1, 2007. Prior to that the Policy Index was comprised of the following indices: 55% Russell 3000, 35% Barclays Capital Aggregate, and 10% MSCI EAFE.

³ Due to contributions and withdrawals in this account, the returns may differ from the performance of the fund.

⁴ Total includes \$58,882 for illiquid securities in terminated account with Focus Capital Management.

Oklahoma Police Pension & Retirement System
Periods Ending January 31, 2009

| | Market Values (000)'s | % of Asset Class | % of Total Fund | % Cash | Month | Qtr | June 30, FYTD | 1 Year | 3 Years | 5 Years | 10 Years |
|-----------------------------------------|--------------------------|---------------------|--------------------|--------------|----------------|----------------|------------------|-----------------|---------------|---------------|---------------|
| Fixed Income Managers | | | | | | | | | | | |
| <i>Global Fixed Income</i> | | | | | | | | | | | |
| Agincourt (10/99) | \$130,872 | 28.7% | 9.7% | 5.5% | 0.03 % | 4.99 % | (1.72)% | (2.96)% | 3.39 % | 3.31 % | 5.18 % |
| Oaktree Cap Mgmt. (12/97) | \$75,362 | 16.5% | 5.6% | -- | 5.74 % | 5.93 % | (15.32)% | (15.15)% | (1.80)% | 1.68 % | 4.47 % |
| Barclays Capital Aggregate | | | | | (0.88)% | 6.16 % | 3.15 % | 2.59 % | 5.19 % | 4.30 % | 5.46 % |
| Loomis Sayles (5/08) | \$65,248 | 14.3% | 4.8% | -- | (2.09)% | 6.71 % | (8.22)% | N/A | N/A | N/A | N/A |
| Citigroup World Gov't Bond | | | | | (4.34)% | 6.25 % | 0.99 % | 2.27 % | 7.22 % | 5.06 % | 5.53 % |
| <i>Low Volatility Strategies</i> | | | | | | | | | | | |
| PAAMCO (10/02) | \$126,960 | 27.9% | 9.4% | -- | 2.50 % | (2.49)% | (21.88)% | (18.06)% | 0.45 % | 2.66 % | N/A |
| Overseas CAP (10/01) | \$57,354 | 12.6% | 4.2% | -- | 10.42 % | 14.39 % | (10.39)% | (13.34)% | 4.36 % | 5.98 % | N/A |
| Fixed Income Composite | \$455,796 | 100.0% | 33.8% | 1.6% | 2.53 % | 4.29 % | (11.94)% | (11.17)% | 1.91 % | 3.07 % | 5.05 % |
| Barclays Capital Universal | | | | | (0.57)% | 5.94 % | 0.96 % | 0.35 % | 4.37 % | 4.01 % | 5.46 % |
| Real Assets | | | | | | | | | | | |
| Mt. Lucas Peak Partners (6/04) | \$29,790 | 37.0% | 2.2% | -- | (2.53)% | 3.05 % | 14.40 % | 9.67 % | 14.66 % | N/A | N/A |
| CSFB Tremont Global Macro | | | | | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Mt. Lucas Composite | | | | -- | (2.53)% | 3.05 % | 14.40 % | 9.67 % | 14.66 % | 14.19 % | 9.67 % |
| MLM / CSFB Tremont Blend | | | | | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Prudential Timber (7/93) | \$581 | 0.7% | 0.0% | -- | 0.00 % | (0.14)% | 0.44 % | (2.67)% | 11.35 % | 3.53 % | 2.43 % |
| Columbus Square (5/95) | \$3,684 | 4.6% | 0.3% | 2.3% | 0.40 % | 1.33 % | 5.57 % | 15.99 % | 13.88 % | 15.24 % | 15.98 % |
| JP Morgan (11/07) | \$46,444 | 57.7% | 3.4% | -- | (0.06)% | (8.86)% | (9.82)% | (8.45)% | N/A | N/A | N/A |
| NCREIF Property ¹ | | | | | N/A | (8.29)% | (8.45)% | (6.46)% | 8.10 % | 11.66 % | 10.45 % |
| Real Asset Composite² | \$80,499 | 100.0% | 6.0% | 0.1% | (0.97)% | (4.22)% | (1.35)% | (1.47)% | 7.42 % | 8.77 % | 7.05 % |
| Cash | \$2,680 | 100.0% | 0.2% | 96.3% | (0.29)% | (1.34)% | (2.73)% | (5.28)% | 2.85 % | 2.82 % | 4.14 % |
| Securities Lending Liability | (\$377) | | | | | | | | | | |

¹ Performance as of December 31, 2008.

² Real Asset Composite includes \$581,071 in remaining investment in Prudential Timber.

Note: The CSFB Tremont Global Macro was not available at time of report.

Private Equity Composite

For the Periods Ending January 31, 2009

Summary of Cash Flows for January 2009

| | | |
|------------------|--------------|------------------|
| Cash Outflows | Cash Inflows | Net Cash Flow |
| (\$2,796,954.00) | \$571,996.00 | (\$2,224,958.00) |

| Investment Type | Fund Name | Inception Date | Committed Capital | Remaining Commitment | Contributed Capital | Distributions | Adjusted Ending Value | Total Value | Multiple to Cost |
|------------------------|------------------------------------------|----------------------|----------------------|----------------------|----------------------|----------------------|-----------------------|-----------------------|------------------|
| Distressed | Oaktree Opportunities Fund II | Feb-98 | \$ 3,000,000 | \$ - | \$ 3,000,000 | \$ 4,486,970 | \$ 17,940 | \$ 4,504,910 | 1.50 |
| | Oaktree Opportunities Fund III | Sep-99 | \$ 5,000,000 | \$ - | \$ 5,000,000 | \$ 7,350,759 | \$ 121,470 | \$ 7,472,229 | 1.49 |
| | Oaktree Opportunities Fund IV | Dec-01 | \$ 10,000,000 | \$ - | \$ 10,000,000 | \$ 16,718,142 | \$ 43,979 | \$ 16,762,121 | 1.68 |
| | Siguler Guff Dist Opp I | Jan-03 | \$ 20,000,000 | \$ 741,414 | \$ 19,568,416 | \$ 11,151,004 | \$ 15,536,288 | \$ 26,687,292 | 1.36 |
| | Oaktree Opportunities Fund V | Jun-04 | \$ 4,000,000 | \$ - | \$ 4,000,000 | \$ 5,096,660 | \$ 1,313,090 | \$ 6,409,750 | 1.60 |
| | Oaktree Opportunities Fund VI | Aug-05 | \$ 4,000,000 | \$ - | \$ 4,000,000 | \$ - | \$ 5,016,002 | \$ 5,016,002 | 1.25 |
| | Siguler Guff Dist Opp II | Sep-05 | \$ 20,000,000 | \$ 2,200,000 | \$ 17,806,044 | \$ 548,543 | \$ 19,920,611 | \$ 20,469,154 | 1.15 |
| | Oaktree Opportunities VII A | Mar-07 | \$ 7,500,000 | \$ - | \$ 7,500,000 | \$ 66,822 | \$ 6,789,190 | \$ 6,856,012 | 0.91 |
| | Oaktree Opportunities VII B | May-08 | \$ 7,500,000 | \$ 3,000,000 | \$ 4,500,000 | \$ - | \$ 4,228,563 | \$ 4,228,563 | 0.94 |
| | Singuler Guff Dist Opp III | Aug-08 | \$ 15,000,000 | \$ 10,200,000 | \$ 4,880,311 | \$ 8,157 | \$ 4,476,838 | \$ 4,484,995 | 0.92 |
| | Total Distressed | Feb-98 | \$ 96,000,000 | \$ 16,141,414 | \$ 80,254,771 | \$ 45,427,057 | \$ 57,463,971 | \$ 102,891,028 | 1.28 |
| Venture Capital | Weiss, Peck & Greer V, LLC | Jul-99 | \$ 7,000,000 | \$ 161,824 | \$ 6,838,176 | \$ 3,464,788 | \$ 1,732,106 | \$ 5,196,894 | 0.76 |
| | Firstmark Venture Partners II (Pequot) | Feb-00 | \$ 1,000,000 | \$ 45,000 | \$ 955,000 | \$ 192,129 | \$ 268,595 | \$ 460,724 | 0.48 |
| | Firstmark Private Equity Fd III (Pequot) | Oct-00 | \$ 15,000,000 | \$ 450,000 | \$ 14,584,125 | \$ 7,367,391 | \$ 9,414,371 | \$ 16,781,762 | 1.15 |
| | Lightspeed Venture Partners VI | Oct-00 | \$ 12,000,000 | \$ 1,649,730 | \$ 10,350,270 | \$ 5,933,932 | \$ 5,420,706 | \$ 11,354,638 | 1.10 |
| | Venture Lending & Leasing Fund | May-01 | \$ 6,000,000 | \$ - | \$ 4,500,000 | \$ 4,638,870 | \$ 977,355 | \$ 5,616,225 | 1.25 |
| | Accel Europe | Jun-01 | \$ 10,000,000 | \$ 250,000 | \$ 9,750,000 | \$ - | \$ 7,703,068 | \$ 7,703,068 | 0.79 |
| | Knightsbridge Fund VI | Dec-04 | \$ 12,000,000 | \$ 5,280,000 | \$ 6,720,000 | \$ - | \$ 6,219,994 | \$ 6,219,994 | 0.93 |
| | Firstmark IV (Pequot) | Nov-05 | \$ 5,000,000 | \$ 1,945,239 | \$ 3,054,761 | \$ 1,537,319 | \$ 2,458,606 | \$ 3,995,925 | 1.31 |
| | Weathergave Venture Capital | Mar-07 | \$ 7,500,000 | \$ 5,943,750 | \$ 1,556,250 | \$ - | \$ 1,308,630 | \$ 1,308,630 | 0.84 |
| | Warburg Pincus | Sep-07 | \$ 15,000,000 | \$ 10,425,000 | \$ 4,575,000 | \$ 12,141 | \$ 4,003,738 | \$ 4,015,879 | 0.88 |
| | Total Venture Capital | Jul-99 | \$ 90,500,000 | \$ 26,150,543 | \$ 62,883,582 | \$ 23,146,570 | \$ 39,507,169 | \$ 62,653,739 | 1.00 |
| Mezzanine | TCW Crescent II | Mar-99 | \$ 7,000,000 | \$ 273,808 | \$ 6,726,192 | \$ 9,793,612 | \$ 10,304 | \$ 9,803,916 | 1.46 |
| | TCW Crescent Mezzanine Partner III | Jul-01 | \$ 10,000,000 | \$ 204,694 | \$ 10,184,482 | \$ 18,603,339 | \$ 1,924,829 | \$ 20,528,168 | 2.02 |
| | TCW Crescent IV | Jun-06 | \$ 10,000,000 | \$ 1,945,541 | \$ 9,848,715 | \$ 2,180,046 | \$ 8,178,421 | \$ 10,358,467 | 1.05 |
| | Newstone Capital Partners | Oct-06 | \$ 5,000,000 | \$ 735,036 | \$ 4,295,091 | \$ 894,613 | \$ 3,690,761 | \$ 4,585,374 | 1.07 |
| | TCW Mezzanine Fund V | Jan-08 | \$ 10,000,000 | \$ 7,099,499 | \$ 2,900,501 | \$ - | \$ 2,804,807 | \$ 2,804,807 | 0.97 |
| Total Mezzanine | Mar-99 | \$ 42,000,000 | \$ 10,258,578 | \$ 33,954,981 | \$ 31,471,610 | \$ 16,609,122 | \$ 48,080,732 | 1.42 | |
| Buyout | Marathon IV | Apr-99 | \$ 7,000,000 | \$ 166,075 | \$ 7,462,426 | \$ 7,862,827 | \$ 1,609,113 | \$ 9,471,940 | 1.27 |
| | Hicks, Muse | Oct-01 | \$ 15,000,000 | \$ 776,720 | \$ 16,211,210 | \$ 23,432,298 | \$ 4,828,262 | \$ 28,260,560 | 1.74 |

| Investment Type | Fund Name | Inception Date | Committed Capital | Remaining Commitment | Contributed Capital | Distributions | Adjusted Ending Value | Total Value | Multiple to Cost |
|-------------------------|--------------------------------------|----------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Secondary Fund of Funds | Calera Capital (Fremont III) | Jan-02 | \$ 10,000,000 | \$ 836,970 | \$ 10,432,553 | \$ 4,370,914 | \$ 7,571,582 | \$ 11,942,496 | 1.14 |
| | Arsenal Capital Partners | Jan-03 | \$ 15,000,000 | \$ 1,688,741 | \$ 16,112,892 | \$ 19,578,454 | \$ 6,533,528 | \$ 26,111,982 | 1.62 |
| | Levine Leichtman | Jan-03 | \$ 10,000,000 | \$ 375,043 | \$ 10,927,219 | \$ 6,490,732 | \$ 7,383,935 | \$ 13,874,667 | 1.27 |
| | Marathon Fund Limited Partnership V | Dec-04 | \$ 10,000,000 | \$ 1,433,384 | \$ 9,133,501 | \$ 2,457,158 | \$ 7,027,626 | \$ 9,484,784 | 1.04 |
| | Arsenal Capital Partners II | Sep-06 | \$ 15,000,000 | \$ 8,253,820 | \$ 7,056,770 | \$ 335,942 | \$ 5,097,905 | \$ 5,433,847 | 0.77 |
| | Thompson Street C.P. II | Dec-06 | \$ 10,000,000 | \$ 6,060,948 | \$ 3,920,277 | \$ - | \$ 3,498,661 | \$ 3,498,661 | 0.89 |
| | Sun Capital Partners V | Apr-07 | \$ 15,000,000 | \$ 11,640,000 | \$ 3,363,746 | \$ 40,658 | \$ 3,116,142 | \$ 3,156,800 | 0.94 |
| | HM Capital Sector Performance Fund | May-07 | \$ 15,000,000 | \$ 7,895,921 | \$ 7,177,648 | \$ 40,297 | \$ 7,398,897 | \$ 7,439,194 | 1.04 |
| | Calera Capital Fund IV | Jan-08 | \$ 10,000,000 | \$ 9,692,950 | \$ 307,050 | \$ - | \$ 130,636 | \$ 130,636 | 0.43 |
| | Levine Leichtman IV | Aug-08 | \$ 10,000,000 | \$ 8,556,341 | \$ 1,451,155 | \$ 129,438 | \$ 1,342,991 | \$ 1,472,429 | 1.01 |
| | Total Buyout | Apr-99 | \$ 142,000,000 | \$ 57,376,913 | \$ 93,556,447 | \$ 64,738,718 | \$ 55,539,278 | \$ 120,277,996 | 1.29 |
| | Lexington VI | Dec-05 | \$ 20,000,000 | \$ 5,401,756 | \$ 14,598,244 | \$ 2,774,518 | \$ 12,731,370 | \$ 15,505,888 | 1.06 |
| | Total Secondary Fund of Funds | Dec-05 | \$ 20,000,000 | \$ 5,401,756 | \$ 14,598,244 | \$ 2,774,518 | \$ 12,731,370 | \$ 15,505,888 | 1.06 |
| | Total | | | \$ 390,500,000 | \$ 115,329,204 | \$ 285,248,025 | \$ 167,558,473 | \$ 181,850,910 | \$ 349,409,383 |

Private Equity Composite

Activity for the Month of January

Distressed

Siguler Guff Dist Opp II

On January 28, 2009 this fund made a capital call - \$600,000

Venture Capital

Firstmark Private Equity Fd III (Pequot)

On January 28, 2009 this fund made a distribution- \$43,569

Warburg Pincus

On January 8, 2009 this fund made capital call- \$75,000

Mezzanine

Newstone Capital Partners

On January 8, 2009 this fund made a distribution- \$69,603

On January 22, 2009 this fund made a distribution- \$139,018

TCW Mezzanine Fund V

On January 1, 2009 this fund made a capital call- \$204,585

Buyout

Hicks, Muse

On January 15, 2009 this fund made a distribution- \$7,796

Arsenal Capital Partners

On January 29, 2009 this fund made a capital call- \$486,713

Levine Leichtman

On January 15, 2009 this fund made a call for management fees- \$8,619

On January 21, 2009 this fund made a capital call- \$200,000

On January 29, 2009 this fund made a distribution for Jan. interest- \$34,364

Marathon Fund Limited Partnership V

On January 14, 2009 this fund made a capital call- \$412,979

Arsenal Capital Partners II

On January 9, 2009 this fund Made a capital call- \$586,170

Thompson Street C.P. II

On January 2, 2009 this fund made a capital call- \$38,651

HM Capital Sector Performance Fund

On January 14, 2009 this fund made a return of capital- \$24,182

Calera Capital Fund IV

On January 15, 2009 this fund made a capital call- \$96,737

Levine Leichtman IV

On January 14, 2009 this fund made a capital call- \$87,500

On January 29, 2009 this fund made a distribution- \$41,480

Secondary Fund of Funds

Lexington VI

On January 30, 2009 this fund made a distribution- \$211,984

Oklahoma Police Pension & Retirement System
Periods Ending January 31, 2009

| | <i>Month</i> | <i>Qtr</i> | <i>June 30, FYTD</i> | <i>1 Year</i> | <i>3 Years</i> | <i>5 Years</i> | <i>10 Years</i> |
|----------------------------------|--------------|------------|--------------------------|---------------|----------------|----------------|-----------------|
| Equity Markets - Core | | | | | | | |
| S&P 500 | (8.43)% | (14.09)% | (34.51)% | (38.62)% | (11.78)% | (4.24)% | (2.64)% |
| Russell 1000 | (8.16)% | (13.74)% | (35.46)% | (39.04)% | (12.03)% | (4.05)% | (2.27)% |
| Russell 2000 | (11.12)% | (17.09)% | (35.07)% | (36.85)% | (14.31)% | (4.06)% | 1.68 % |
| Russell 2500 | (9.00)% | (14.46)% | (37.40)% | (38.73)% | (14.15)% | (3.52)% | 3.12 % |
| Russell Mid Cap | (7.40)% | (13.28)% | (41.35)% | (42.01)% | (14.39)% | (2.78)% | 2.41 % |
| DJIA | (8.63)% | (13.42)% | (28.20)% | (34.87)% | (7.40)% | (2.99)% | 0.55 % |
| Equity Markets - Growth | | | | | | | |
| Russell 1000 Growth | (4.81)% | (10.79)% | (35.56)% | (36.44)% | (11.10)% | (4.75)% | (5.28)% |
| Russell 2000 Growth | (7.61)% | (14.39)% | (37.65)% | (37.48)% | (14.35)% | (4.86)% | (1.98)% |
| Russell 2500 Growth | (6.02)% | (12.39)% | (40.33)% | (40.14)% | (14.30)% | (4.23)% | (0.15)% |
| Russell Mid Cap Growth | (4.50)% | (11.12)% | (42.95)% | (42.24)% | (14.80)% | (3.86)% | (0.94)% |
| Equity Markets - Value | | | | | | | |
| Russell 1000 Value | (11.50)% | (16.70)% | (35.33)% | (41.78)% | (13.10)% | (3.53)% | 0.05 % |
| Russell 2000 Value | (14.28)% | (19.55)% | (32.43)% | (36.47)% | (14.41)% | (3.43)% | 4.72 % |
| Russell 2500 Value | (11.67)% | (16.36)% | (34.44)% | (37.70)% | (14.35)% | (3.21)% | 4.72 % |
| Russell Mid Cap Value | (10.33)% | (15.47)% | (39.62)% | (42.17)% | (14.42)% | (2.35)% | 3.55 % |
| International Markets | | | | | | | |
| MSCI EAFE Gross | (9.80)% | (9.50)% | (42.56)% | (43.42)% | (11.84)% | (0.26)% | 0.16 % |
| MSCI World ex U.S. | (9.33)% | (9.72)% | (43.29)% | (43.75)% | (12.05)% | (0.35)% | 0.18 % |
| MSCI World | (8.73)% | (11.79)% | (39.32)% | (41.04)% | (11.67)% | (2.12)% | (1.34)% |
| Fixed Income | | | | | | | |
| Merrill 1-3 Yr Treasury Bonds | (0.34)% | 1.40 % | 4.05 % | 4.43 % | 5.78 % | 3.95 % | 4.64 % |
| Merrill Lynch High Yield | 5.32 % | 3.80 % | (21.31)% | (21.23)% | (4.45)% | (0.12)% | 2.70 % |
| Lehman Aggregate | (1.16)% | 3.20 % | 6.98 % | 4.66 % | 4.90 % | 4.97 % | 5.11 % |
| Lehman Intermediate Gov't/Credit | (1.16)% | 3.20 % | 6.98 % | 4.66 % | 4.90 % | 4.97 % | 5.11 % |
| Lehman 10 Year Municipal Bond | (1.16)% | 3.20 % | 6.98 % | 4.66 % | 4.90 % | 4.97 % | 5.11 % |
| Lehman U.S. Credit Index | (1.16)% | 3.20 % | 6.98 % | 4.66 % | 4.90 % | 4.97 % | 5.11 % |